



California Public Employees' Retirement System
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Agenda Item 6

November 14, 2011

TO: MEMBERS OF THE INVESTMENT COMMITTEE

- I. **SUBJECT:** CalPERS CIO Quarterly Performance Report
- II. **PROGRAM:** CalPERS Total Fund
- III. **RECOMMENDATION:** Information
- IV. **ANALYSIS:**

Attached is the CalPERS CIO Total Fund Quarterly Performance Report for the period ending September 30, 2011. The information in this report is provided by State Street Bank, Private Edge and International Funds Services and has been reviewed by staff.

V. STRATEGIC PLAN:

Goal VIII: Manage the risk and volatility of assets and liabilities to assure that sufficient funds are available, first, to pay benefits and, second, to minimize and stabilize contributions.

VI. RESULTS/COSTS:

This item provides information to Investment Committee members on the performance of the fund.

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